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Attorneys for Chicago Mercantile Exchange Inc.,  
New York Mercantile Exchange, Inc., Board of Trade  
of the City of Chicago, Inc., CME Group Inc., and  
Commodity Exchange, Inc.

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

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In re:	:	Chapter 11
	:	
LEHMAN BROTHERS HOLDINGS INC.	:	Case No. 08-13555 (JMP)
	:	
	:	(Jointly Administered)
Debtors.	:	

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**NOTICE OF APPEARANCE AND REQUEST FOR SERVICE OF  
ALL NOTICES, DOCUMENTS, AND PLEADINGS**

PLEASE TAKE NOTICE that Chicago Mercantile Exchange, Inc. and its subsidiaries and affiliates (collectively, "CME"), a creditor and/or party-in-interest in the above-captioned cases, by and through its counsel, pursuant to section 1109(b) of the Bankruptcy Code and Rule 9010(b) of the Federal Rules of Bankruptcy Procedure (the "Bankruptcy Rules") and hereby requests, pursuant to Bankruptcy Rules 2002, 3017 and 9007, and sections 342 and 1109(b) of the Bankruptcy Code, hereby enters its appearance and requests that copies of all notices, documents, and pleadings in these cases be given and served upon:

Sally McDonald Henry  
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PLEASE TAKE FURTHER NOTICE that pursuant to section 1109(b) of the Bankruptcy Code, the foregoing request includes not only the notices and pleadings referred to in the Bankruptcy Rules but also includes, without limitation, any notice, application, complaint, demand, motion, petition, pleading or request, whether formal or informal, written or oral, and whether transmitted or conveyed by mail, delivery, telephone, telegraph, telex, or otherwise filed or made with respect to the above-captioned cases and proceedings therein.

Neither this request for notice and service nor any later appearance, pleading, claim or suit (i) is a consent to jurisdiction or waives any objection that may be made to the jurisdiction of the Court, (ii) is a consent to have an attorney accept service of process or of a pleading or other paper initiating a contested matter, (iii) waives any right to have final orders in non-core matters entered only after de novo review by a district judge, (iv) waives any right to trial by jury in any proceeding so triable in this case or any case, controversy or proceeding related to this case, (v) waives any right to have the district court withdraw the reference in any matter subject to mandatory or discretionary withdrawal, or (vi) waives any other substantive or procedural right.

This request for notice and service is without prejudice to the CME's rights, remedies, claims, actions, defenses, setoffs or recoupments in law or in equity against a debtor or any other entities either in this case or in any other action, all of which rights, remedies, claims, actions, defenses, setoffs and recoupments are expressly reserved.

Dated: New York, New York  
November 14, 2008

Skadden, Arps, Slate, Meagher & Flom LLP

By: /s/ Sally McDonald Henry  
Sally McDonald Henry

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